ROLE DESCRIPTION

Job title	Assistant Quantitative Developer	Role Holder:	
Reporting Lines:	Group Head of Analytics	Location:	Lancashire Insurance Services Limited: London, UK

1.   Purpose

The purpose of this role is to assist Lancashire's Advanced Analytics team in data management and insight into the Group's modelled risk portfolio. Good Python programming and data manipulation skills using T-SQL are essential within this role.

2.   Specific Responsibilities

- Manage the data fidelity of the Analytics cube within Lancashire's Azure Enterprise Data Warehouse.
- Help support the Actuarial team with technical pricing in Python.
- Work with the Analytics, MI and IT teams to seek platform efficiencies that may help to address gaps in the Analytics data.
- Assist with optimization and analysis - apply quantitative techniques and models, coupled with specific market knowledge, to construct optimal structures and modelled portfolios
- Assist in the preparation of reports for Ratings Agency and Regulatory submissions.
- Use SQL Server for extracting, importing, and updating submissions and risk modelling data.
- Perform reconciliations to help identify any data anomalies.
- Work with the Analytics team on additional projects e.g. research tasks and platform improvements outside of major renewal periods.
- Any other duties as required.

3.   Essential Skills & Requirements

- Bachelor's degree in quantitative discipline e.g. Science/Maths/Computer Science.
- A good understanding of Python programming essential and ability to use machine learning tools and statistical techniques to produce solutions to problems preferable.
- Adept in data extraction and manipulation using T-SQL.
- Some understanding of principles of implementing APIs via RESTful Web Services.
- Experience working with catastrophe models, specifically RMS and AIR models and modelling workflow software such as Remetrica, Igloo or similar would be helpful.
- Familiarity with Power BI/Reporting Services would be advantageous.
- Strong knowledge of Microsoft Excel (Access and VBA are also an advantage).
- Excellent organisational and communication skills and ability to work independently in a team setting.

4.   **Lancashire Values**

- **L**eadership, exhibiting passion and commitment in all aspects of Lancashire life and inspiring others to do the same, we are
- **A**spirational, aspiring to deliver a superior service for our clients, ourselves and our business partners, we are
- **N**imble in our decisions, actions and business processes, and considerate of our environment and wider society, we are
- **C**ollaborative, valuing teamwork and a diversity of skills and experience and sharing in our success, and we are
- **S**traightforward in conducting our business in an accountable, open, honest and sustainable way.